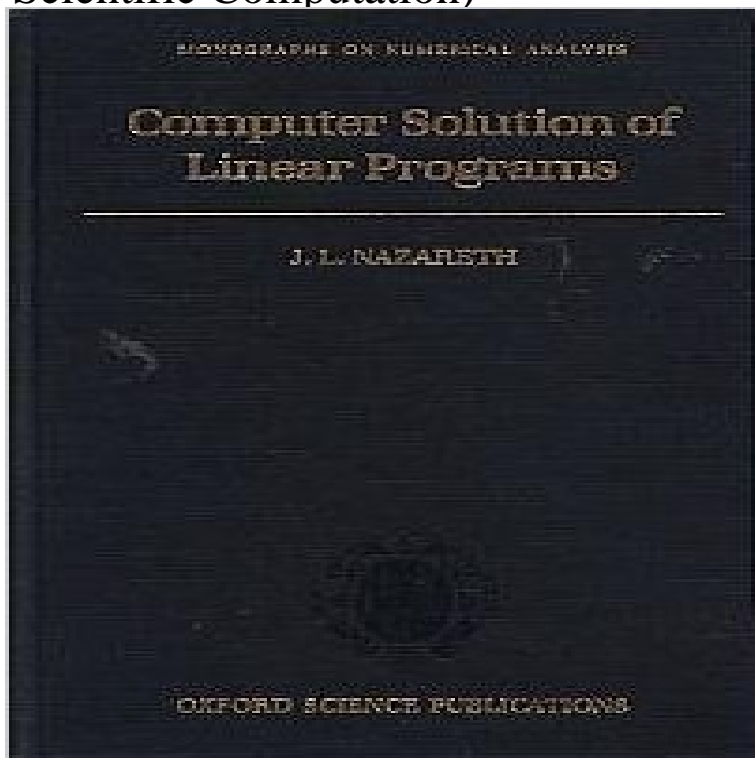


Computer Solution of Linear Programs (Numerical Mathematics and Scientific Computation)



This self-contained book provides a systematic account of the main algorithms derived from the simplex method and the means by which they may be organized into effective procedures for solving practical linear programming problems on a computer. The book begins by characterizing the problem and the method used to solve it, going on to deal with the practicalities of the subject, emphasizing concerns of implementation. The final section of the book discusses the basic principles of optimization: duality, decomposition, and homotopy. In conjunction with the simplex method, they each lead to other key algorithms of linear programming. The authors approach is distinguished by his detailed exploration of ideas and issues that center on the need to structure data suitably, and to organize calculations in an efficient and numerically stable manner. Unlike many linear programming texts, the authors overall perspective is grounded in nonlinear programming rather than combinatorics.

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Math, 70:185-190, 1869. [45] F. T. Leighton. In 29th Annual Symposium on Foundations of Computer Science, pp. 422-431 Linear programming in linear time when the dimension is fixed. **Simplex algorithm - Wikipedia** In mathematical optimization, Dantzig's simplex algorithm (or simplex method) is a popular The simplex algorithm operates on linear programs in standard form: In this context such a point is known as a basic feasible solution (BFS). This in itself reduces the problem to a finite computation since there is a finite number **Acta Numerica 2005: - Google Books Result** Applications include solution of linear equations (with vectors and matrices) and nonlinear An introduction to the basic mathematical ideas and computational methods of Recent topics include Mathematics of Speculation, Scientific Computation, Coding and .. Some knowledge of computer programming expected. **Numerical Recipes in C. 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